

## Convergence rate in limit theorems for weakly dependent random values

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### Abstract

© 2014, Pleiades Publishing, Ltd. A new condition for a weak dependence of random variables is determined, which makes it possible to extend limit theorems for independent random variables to the case of weakly dependent variables with the preservation of the convergence rate. An example of a sequence of random variables satisfying the new weak dependence condition is given.

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### Keywords

convergence rate, independence, limit theorems, mixing, random variables, weak dependence